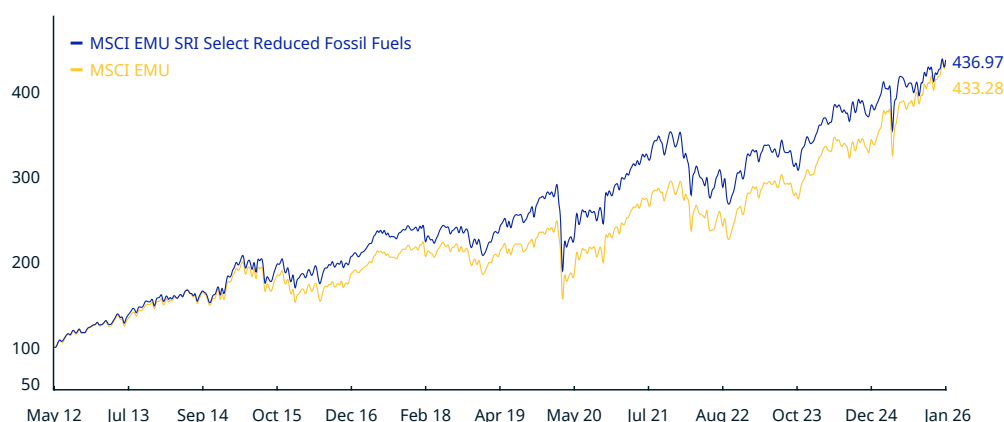


MSCI EMU SRI Select Reduced Fossil Fuels Index (EUR)

The MSCI EMU SRI Select Reduced Fossil Fuels Index is based on the MSCI EMU Index, its parent index, and includes large and mid-cap securities across 10 Developed Markets (DM) in the EMU. The index aims to represent the performance of companies that are consistent with specific values and climate change based criteria, as well as exhibit a high minimum level of ESG performance. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screen or having exposure to fossil fuels through extraction and production activities, power generation activities or reserves ownership. Constituent selection is based on research provided by MSCI ESG Research. The Index is float-adjusted market capitalization weighted and a 5% capping is applied on issuer weights in the Index.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (EUR) (MAY 2012 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU SRI Select Reduced Fossil Fuels	MSCI EMU
2025	13.08	24.61
2024	10.04	10.34
2023	15.79	19.66
2022	-14.65	-11.78
2021	22.18	22.95
2020	2.12	-0.46
2019	33.21	26.51
2018	-10.94	-12.01
2017	12.60	13.30
2016	9.03	5.25
2015	14.00	10.55
2014	6.45	5.08
2013	27.13	24.42

INDEX PERFORMANCE – GROSS RETURNS (%) (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI EMU SRI Select Reduced Fossil Fuels	1.97	2.48	8.74	1.97	10.40	8.92	9.02	11.39	
MSCI EMU	2.81	5.61	19.41	2.81	15.55	13.20	9.97	11.32	

FUNDAMENTALS (JAN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.44	19.31	16.26	2.52
2.77	17.88	15.19	2.18

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JAN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}				MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2012	(%)	Period YYYY-MM-DD
MSCI EMU SRI Select Reduced Fossil Fuels	0.91	3.48	29.30	10.07	13.09	13.95	0.74	0.59	0.64	0.82	35.03	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.65	9.92	13.50	14.95	1.21	0.86	0.67	0.78	38.06	2020-02-19–2020-03-18

¹ Last 12 months

² Based on monthly gross returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI EMU SRI Select Reduced Fossil Fuels Index (EUR)

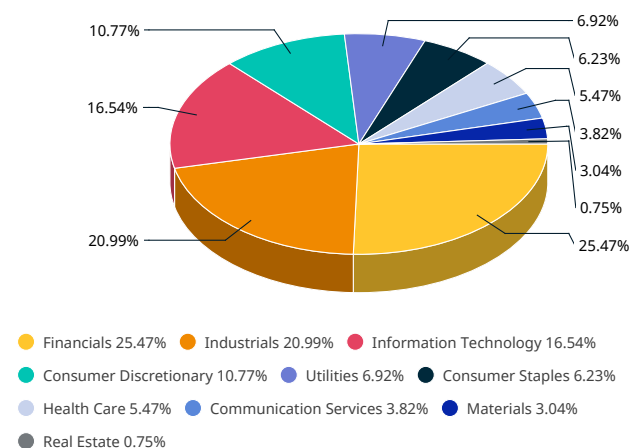
INDEX CHARACTERISTICS

	MSCI EMU SRI Select Reduced Fossil Fuels	MSCI EMU
Number of Constituents	68	224
	Weight (%)	
Largest	10.96	7.35
Smallest	0.20	0.03
Average	1.47	0.45
Median	0.87	0.21

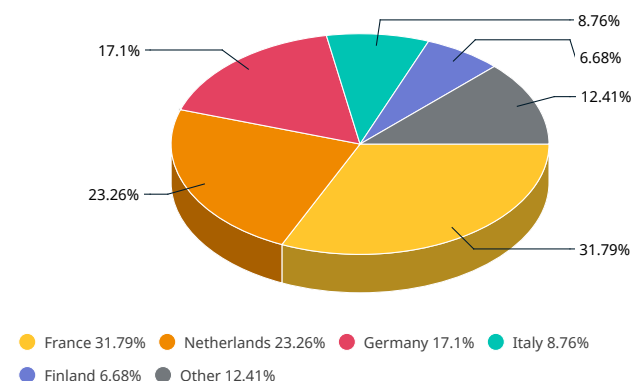
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	10.96	7.35	Info Tech
SCHNEIDER ELECTRIC	FR	5.12	2.07	Industrials
AXA	FR	4.00	1.04	Financials
MUENCHENER RUECKVERSICH	DE	3.84	1.04	Financials
ESSILORLUXOTTICA	FR	3.62	1.21	Health Care
SOCIETE GENERALE	FR	3.51	0.81	Financials
HERMES INTERNATIONAL	FR	3.28	1.00	Cons Discr
PROSUS N	NL	3.23	0.99	Cons Discr
INFINEON TECHNOLOGIES	DE	3.08	0.85	Info Tech
LEGRAND	FR	2.75	0.55	Industrials
Total		43.38	16.92	

SECTOR WEIGHTS



COUNTRY WEIGHTS



*DM countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

The MSCI EMU SRI Select Reduced Fossil Fuels Index was launched on Oct 04, 2019. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

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